

FIG. 1

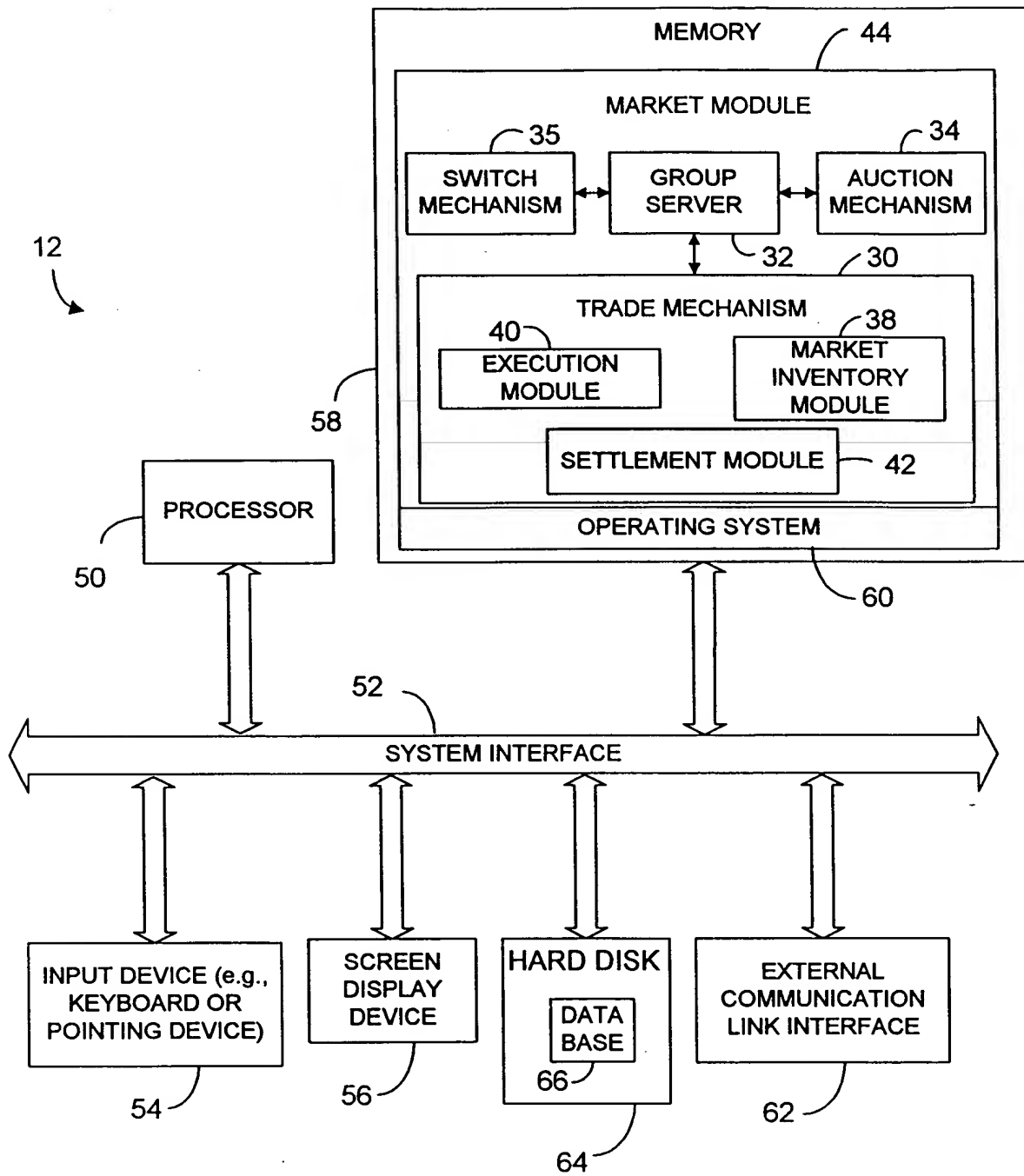


FIG. 2

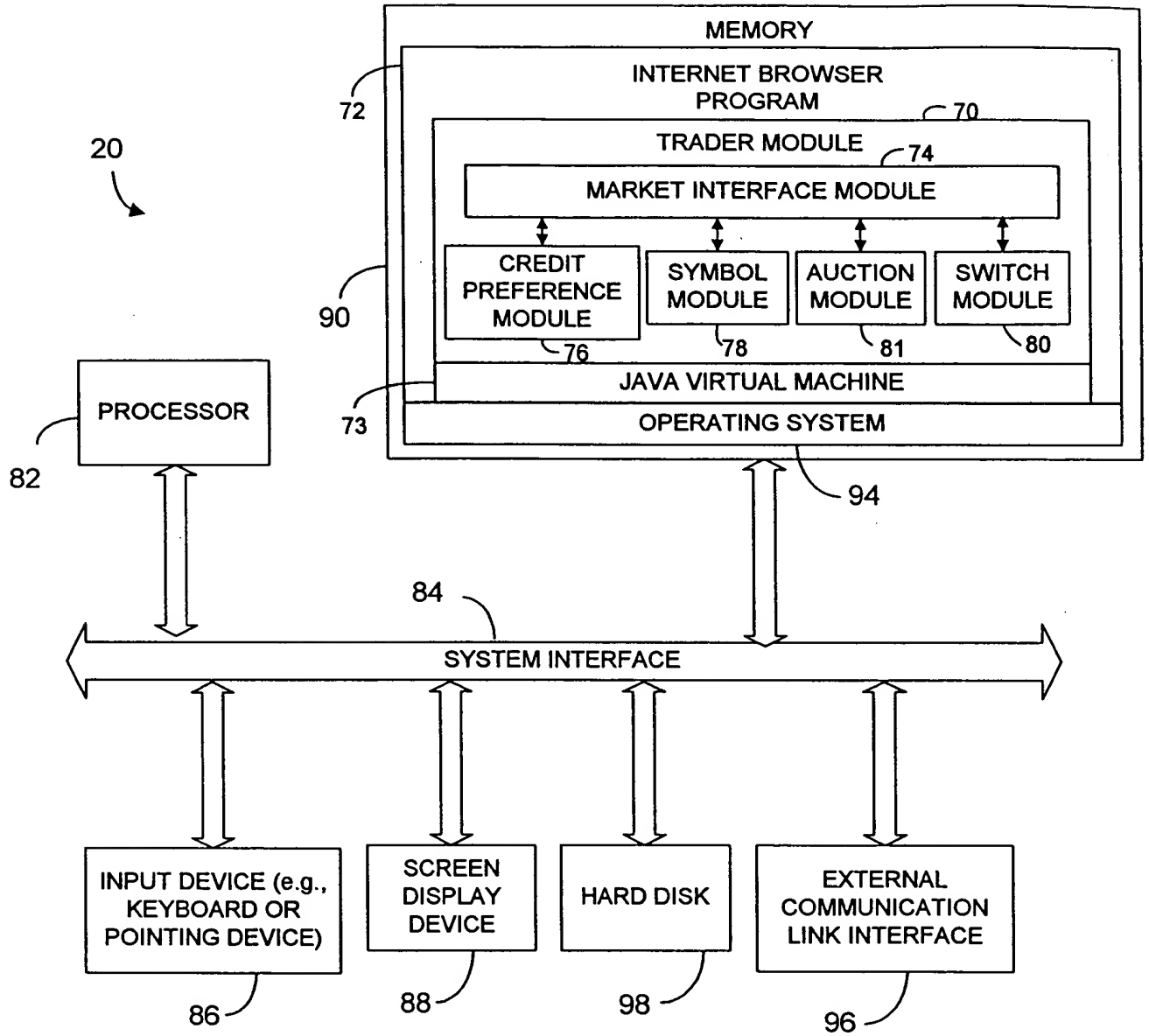


FIG. 3

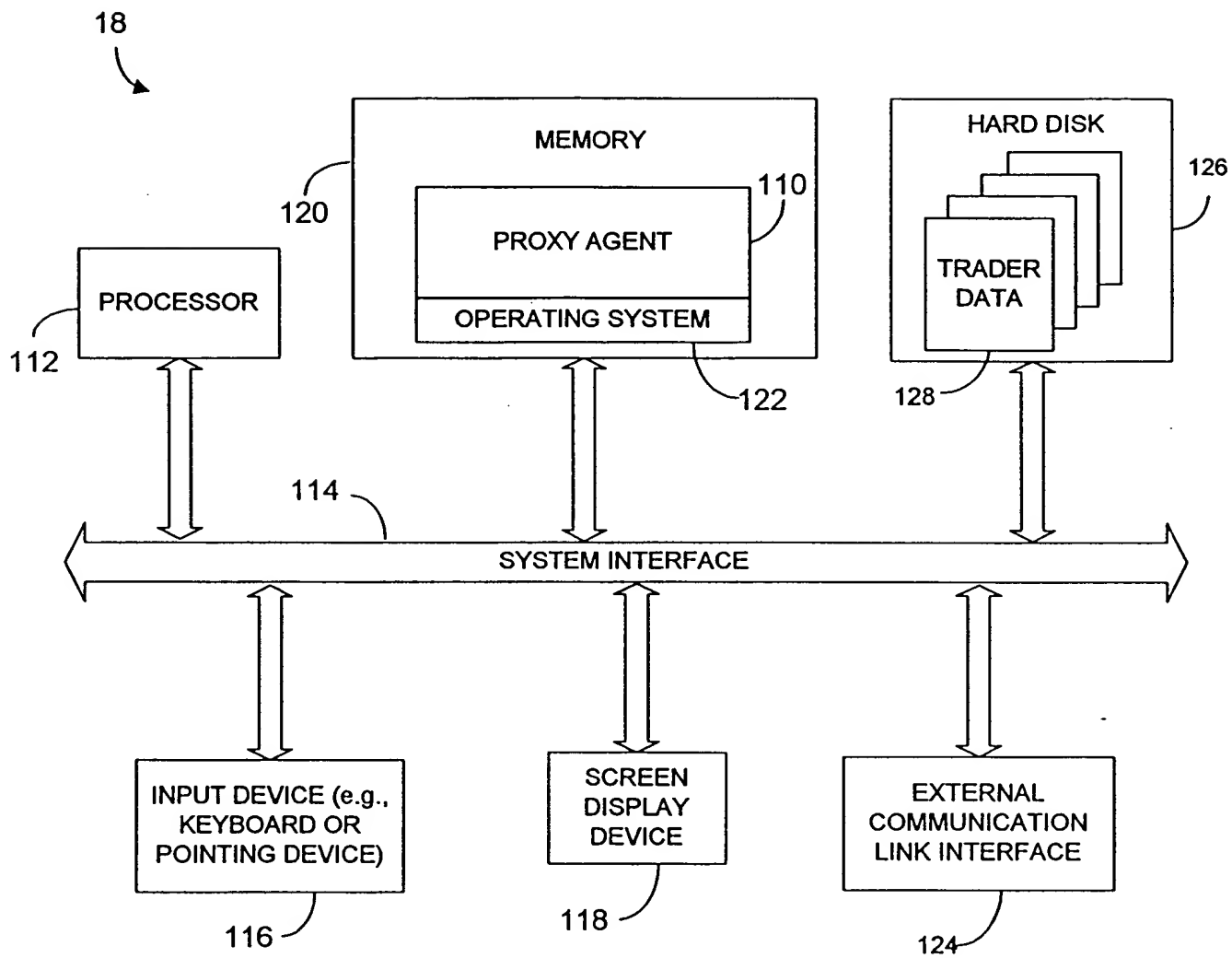


FIG. 4

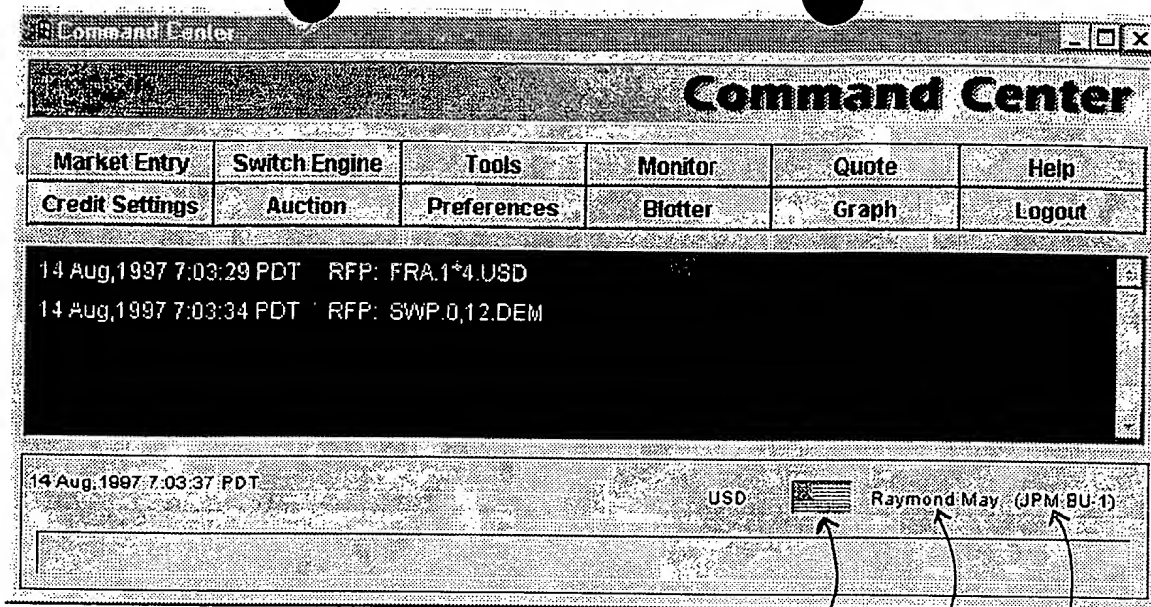


FIG. 5

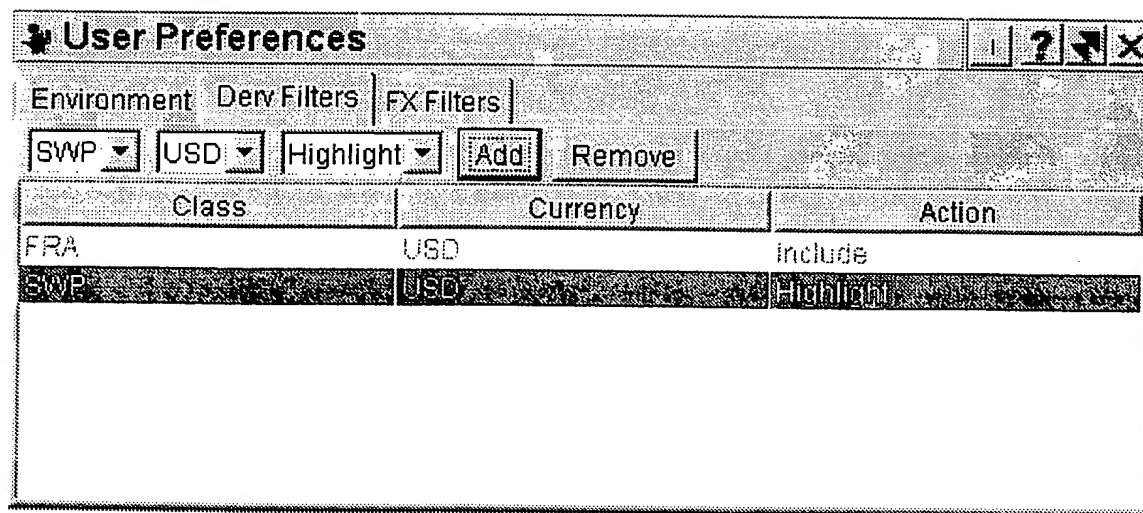


FIG. 6A

00500T" 53E08960

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User Preferences

Environment | Dev Filters | FX Filters

Look And Feel

☒ Windows ☐ Motif ☐ Metal

User Defaults

Credit Group: SWF

Instrument Class: FRA

SWF Currency: USD

Appearance

Show Banners: ☒

Show Toolbars: ☐

Colorblind User: ☐

FIG. 6B

00500T " 99E08900

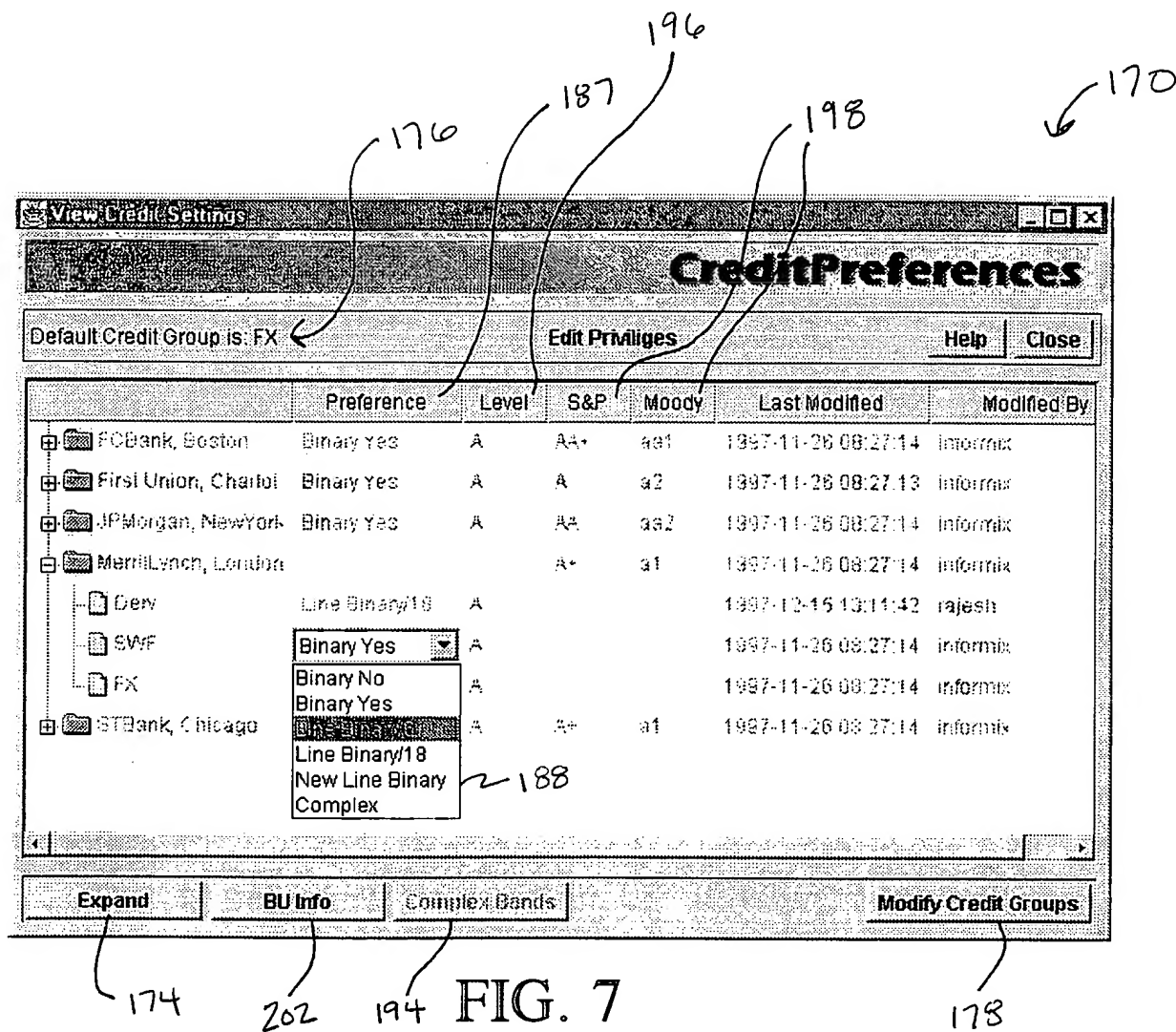


FIG. 7

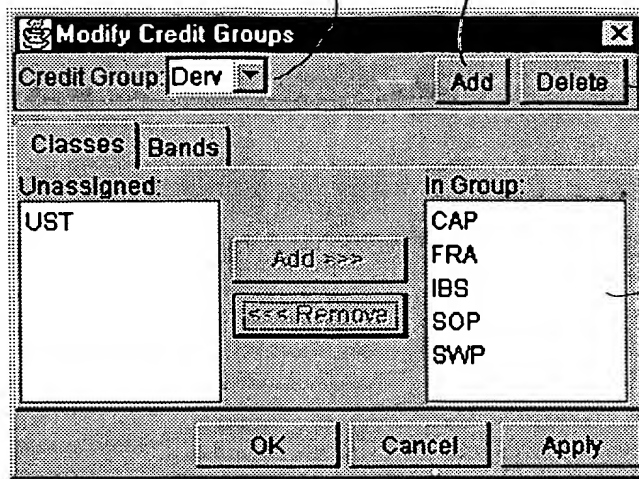


FIG. 8A

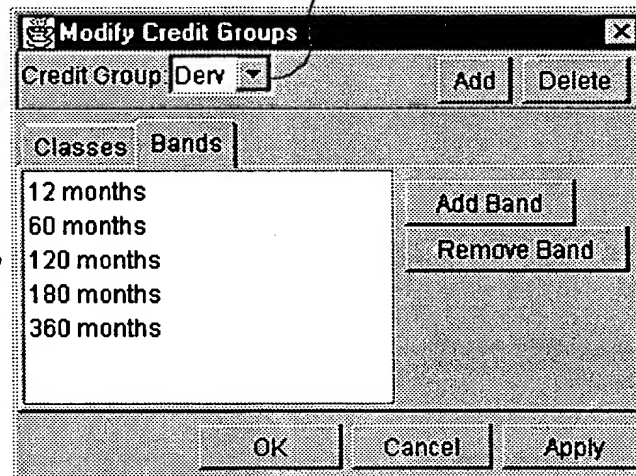


FIG. 8B

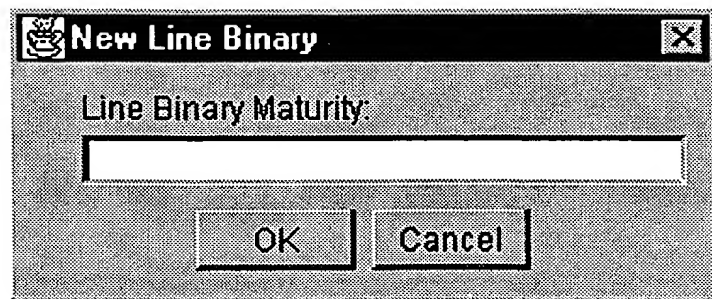


FIG. 9A

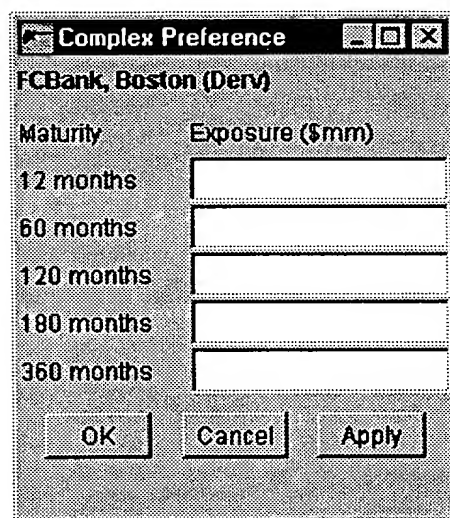


FIG. 9B

First Citizens Credit Data

First Citizens

Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

204

FIG. 10

Method	Pref
1	Y/N
A,B,C	

09680365.100500

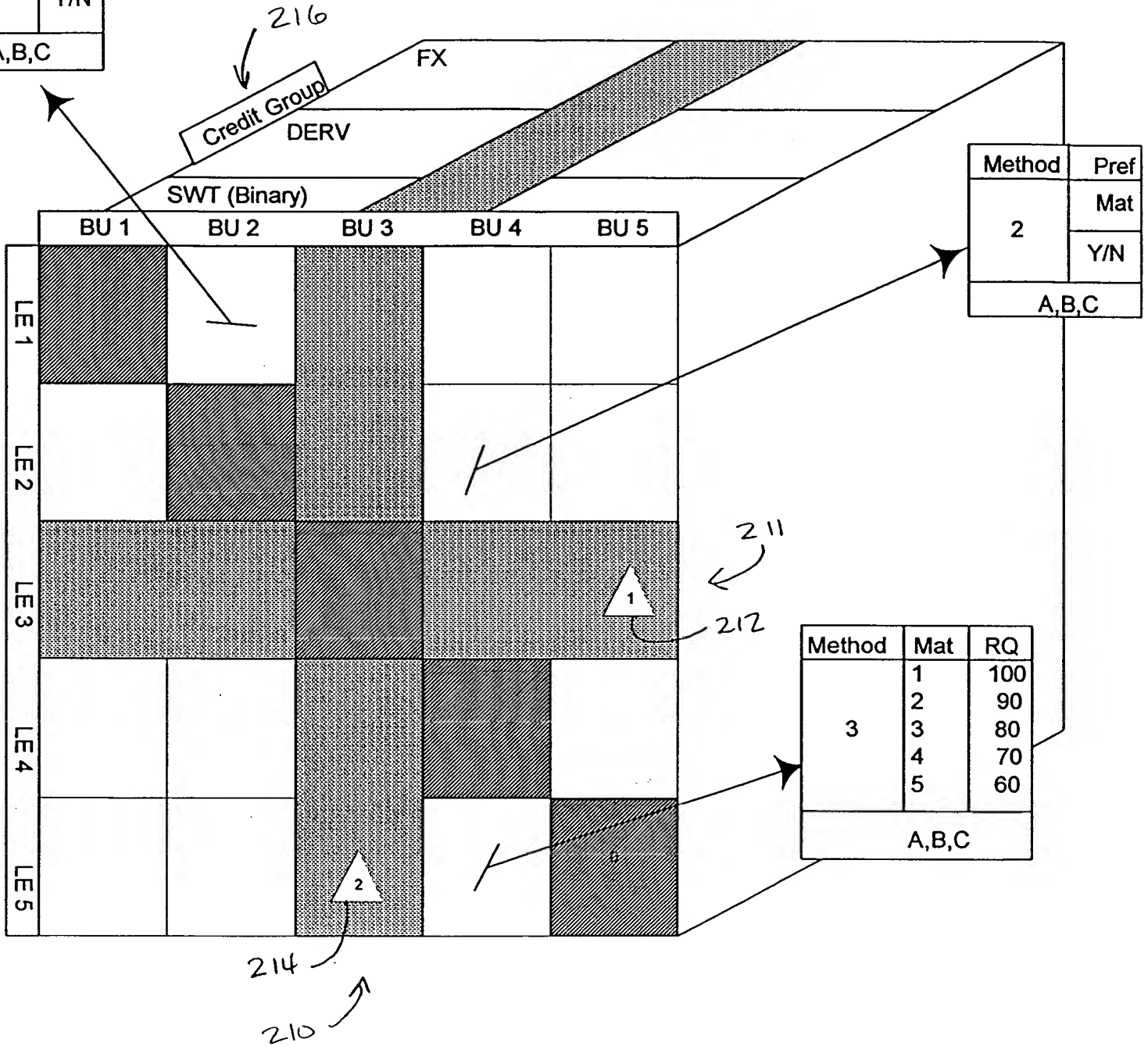


FIG. 11

005001 59E08960

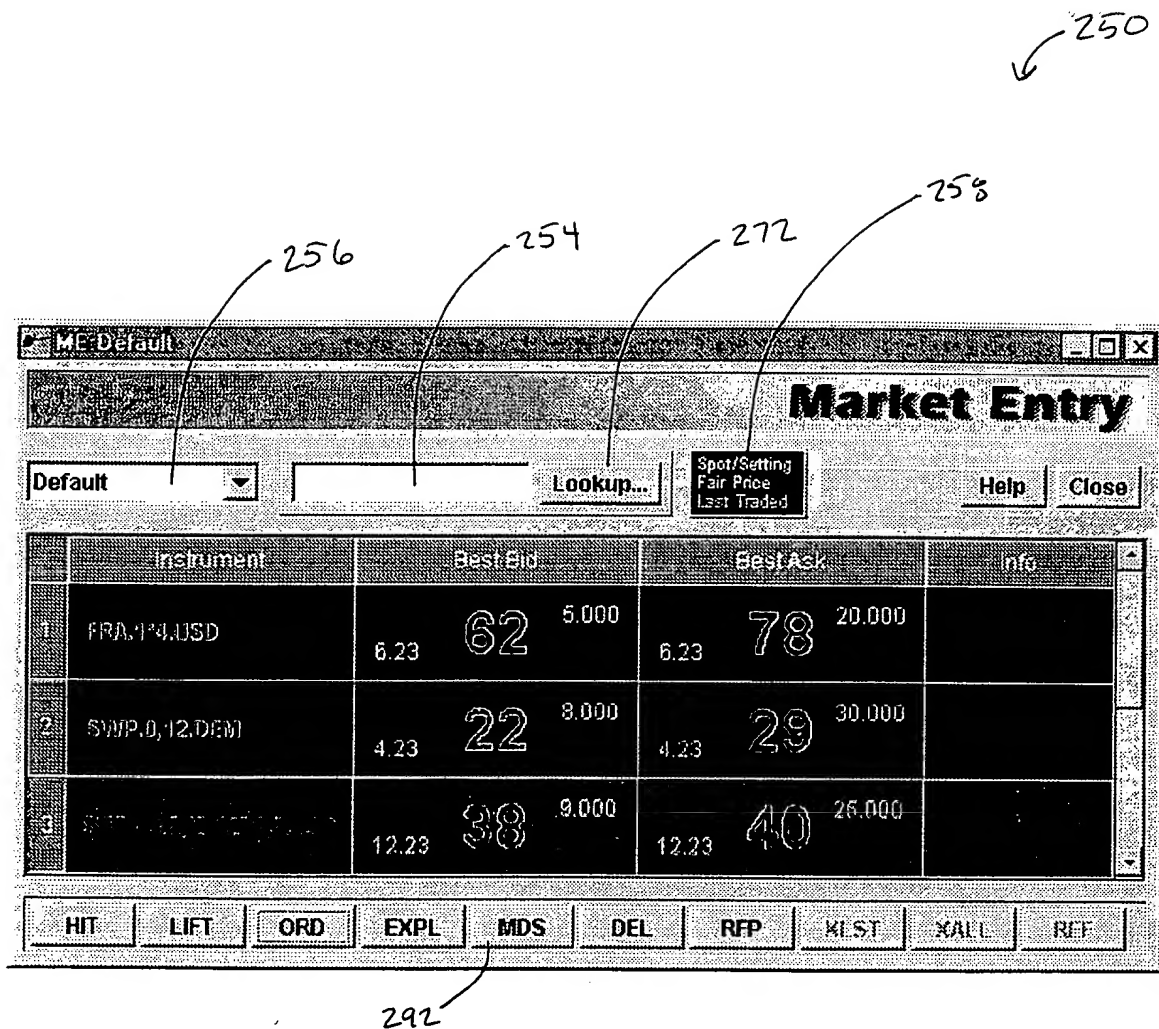


FIG. 12

00500T" 59E08960

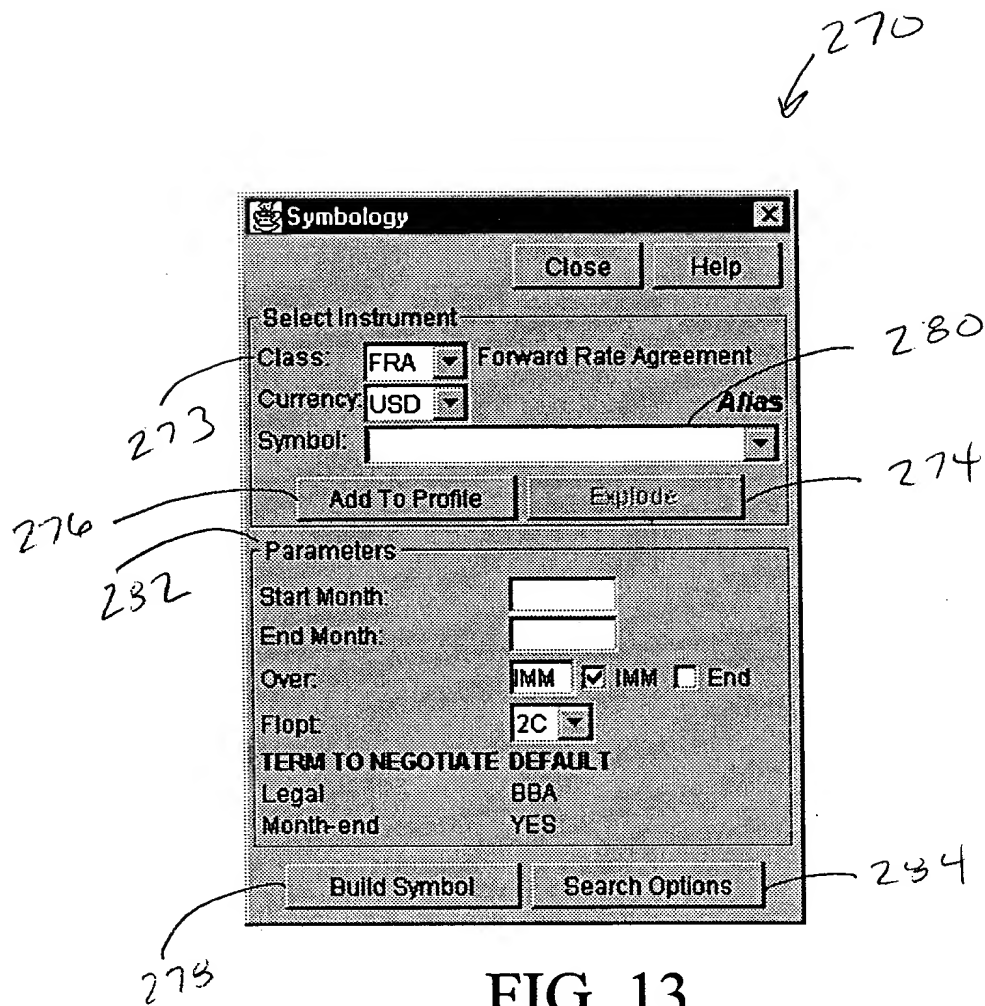


FIG. 13

Place Passive Order [BUY]

FRA 2.5, 1.3L USD #2

Order Type: ☒ Bid ☐ Ask

Price:

Quantity (mm):

Good Until: Logout

FIG. 14A

Hit Order [SELL]

FRA 1.4, E 3L USD #1

Order Price: 5.5

Order Quantity: 25

FIG. 14B

005001" 59E08960

00500T"59E08960

303

302

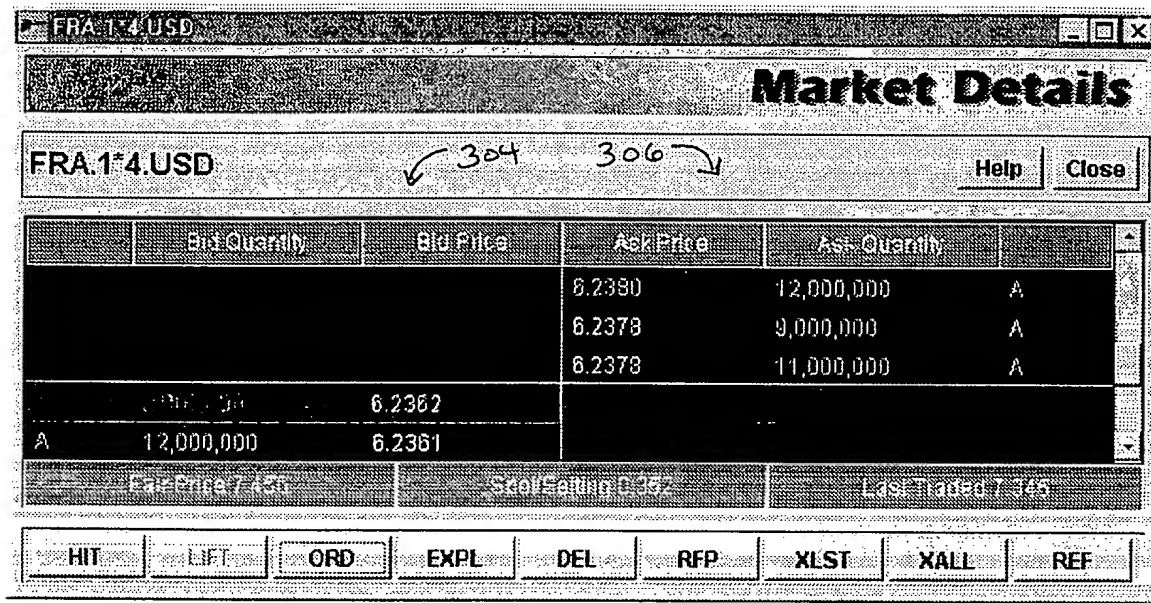


FIG. 15

00500T"59E08960

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Outstanding Orders							
Submit All		Refer All		Cancel All		Cancel	
						Help	
						Close	
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPEN	FRA174USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT
OPEN	FRA174USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT
OPEN	FRA174USD	Sell	6.2478	11,000,000		LOGOUT	SUBMIT
OPEN	FRA174USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT
OPEN	SWP012DEM	Buy	4.3322	8,000,000		LOGOUT	SUBMIT
OPEN	SOP012/01/12/P7USD	Buy	12.2338	8,000,000		LOGOUT	SUBMIT
OPEN	SOP012/01/12/P7USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT

FIG. 16

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Client Monitor											
Client Monitor											
Symbol	Action	Price	Quantity	Counterparty	Commission	Status	Process Flow	Settlement ID	Moment	RQ	
FRA174USD	Sell	2.0000	1,000,000	MOT New York	TBA	TBA	TBA	TBA	0.000	0.000	

FIG. 17

Execution Notification

Action: You Sell

Instrument: UST.10,6[1/4],FEB,07,USD

Counterparty: Morgan Guaranty Trust, Lon

Quantity: 10,000,000

Price: 105.140625

Execution ID: E-19980507134120-9

Will-Do-More

Counterparty may submit will-do-more.

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Submit Reject

29

Close

FIG. 18

Action:	You Buy		354
Instrument:	SWP.1,12.DEM		
Counterparty:	JP Morgan		
Quantity	3,000,000		
Price:	3.4567		356
Execution ID:	EXN-1223		

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First-Setting:	3.2312	3.2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036

Bond Exchange:		
9% 9/2002		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

Submit

Accept

FIG. 19

Portfolio

1L-USD

Roll Clear Help

Setting	Inputted(mm)	Traded(mm)	Net(mm)
Mon, Sep 8	15	25	10
Tue, Sep 9	-5	25	20
Wed, Sep 10	5	25	30
Thu, Sep 11	15	25	40
Fri, Sep 12	25	25	50
Mon, Sep 15	35	25	60
Tue, Sep 16	45	25	70

OK Cancel Apply

FIG. 20

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00500T" 59E08960

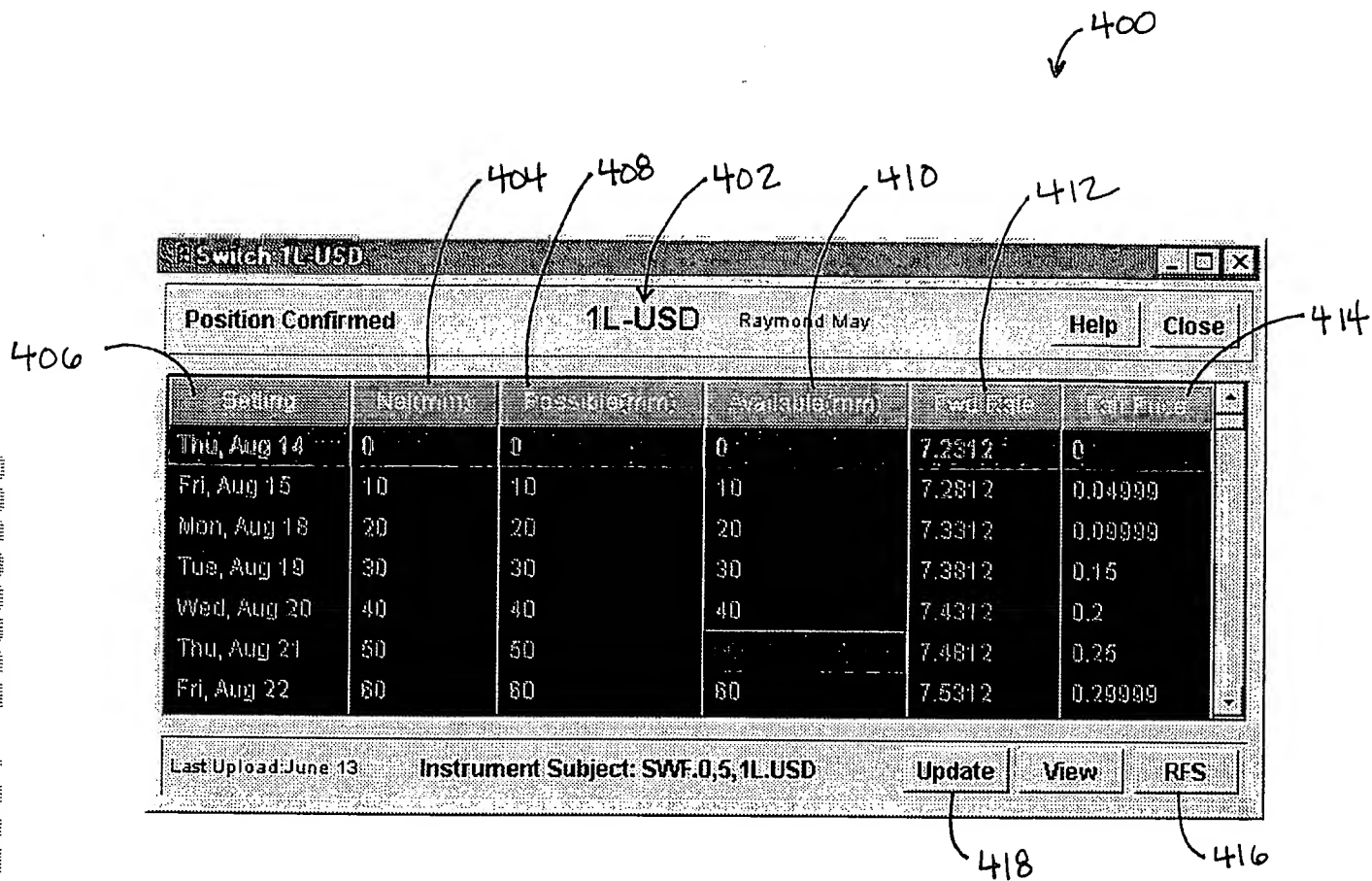


FIG. 21

00500T"59E08960

Auction:null

Auction: Close Times: Aug 13, 3:00 [Help] [Close]

Queued Orders [Add] [Edit] [Cancel] [Submit] [Submit All]

Order ID	Price	Quantity	Action	Comment
*****	3.4355	12,000,000	Bid	Comment 3
*****	3.4354	12,000,000	Bid	Comment 4
*****	3.4365	12,000,000	Ask	Comment 5
*****	3.4364	12,000,000	Ask	Comment 6

Submitted Orders Time Remaining: [Cancel]

Order ID	Price	Quantity	Action	Comment
ORD-1	3.4353	12,000,000	Bid	Comment 1
ORD-2	3.4366	12,000,000	Ask	Comment 1

FIG. 22A

Switch Auction [C] [X] [A] [?] [↩] [X]

ID: SWAUSD1L1 / Open: 5:31 AM Close: 5:37 AM

Flopt-CCY	Status	Date	Position	Results	Rate
1L-USD	FIVE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	

FIG. 22B

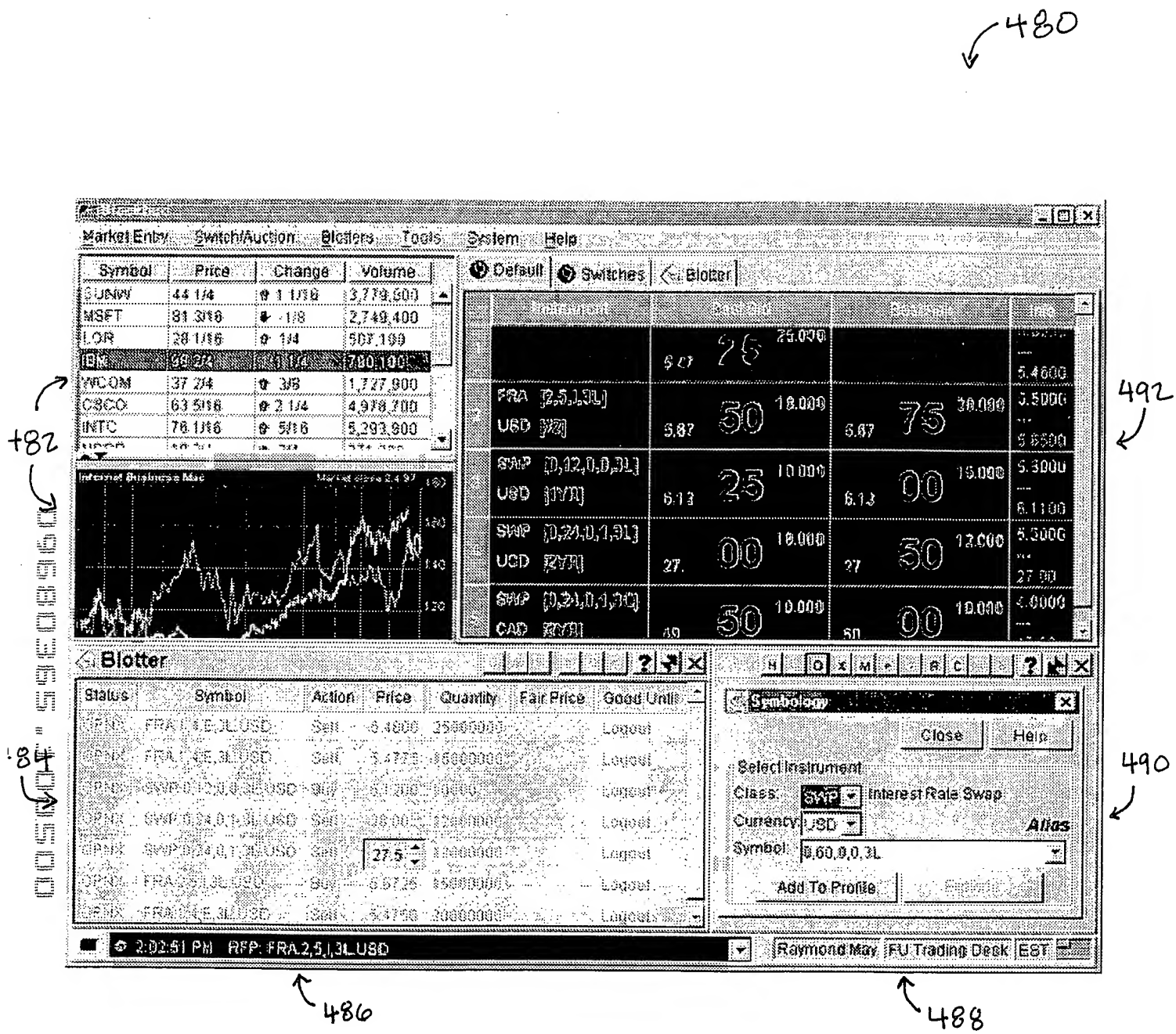


FIG. 23

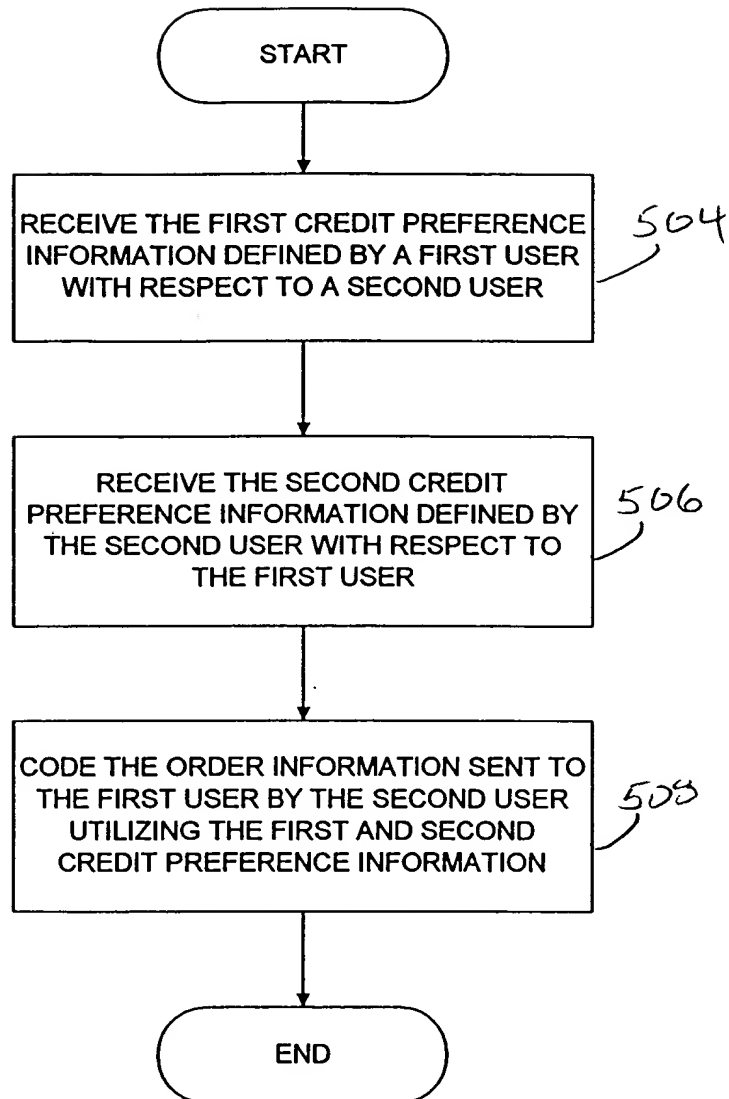


FIG. 24

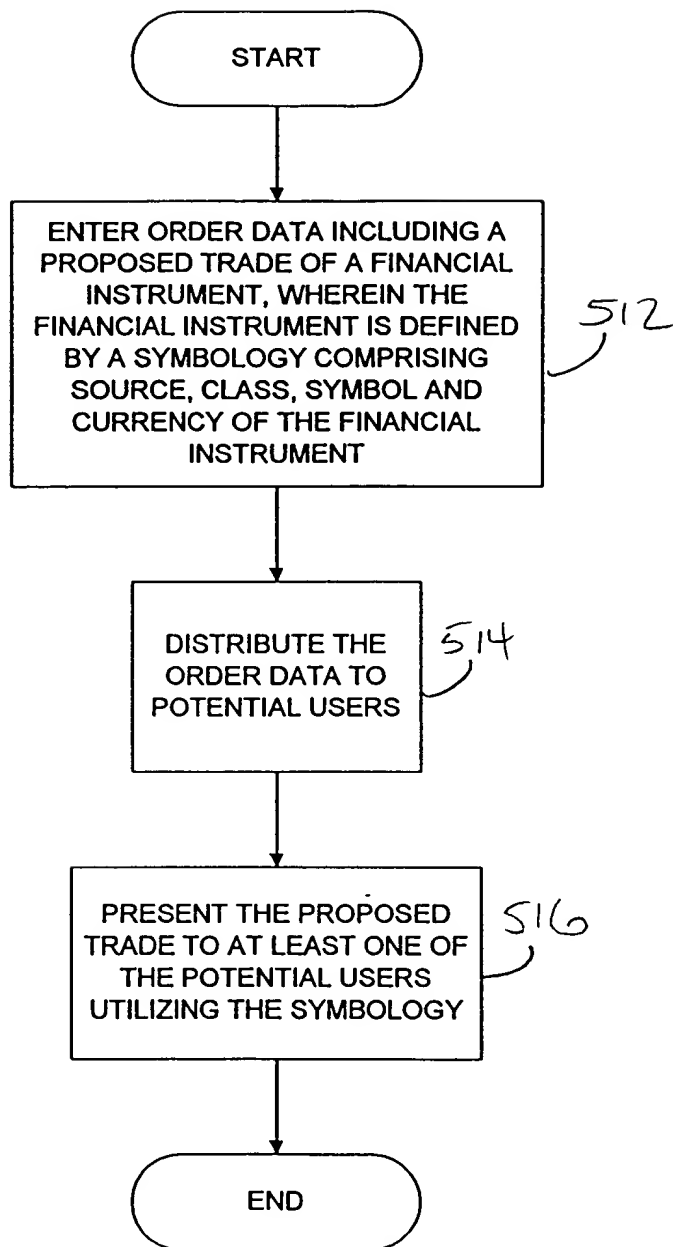


FIG. 25

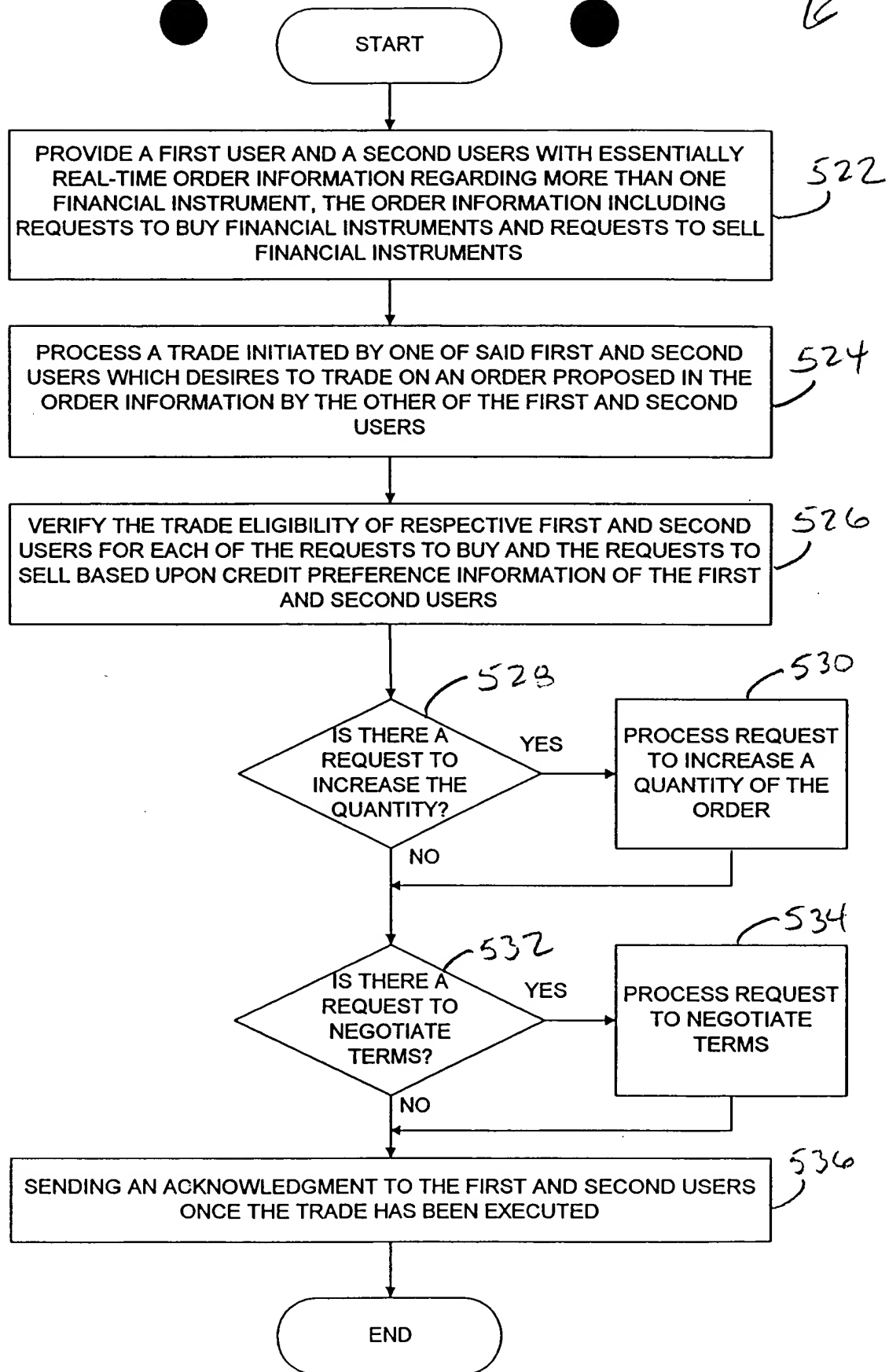


FIG. 26

005007" 59E08960

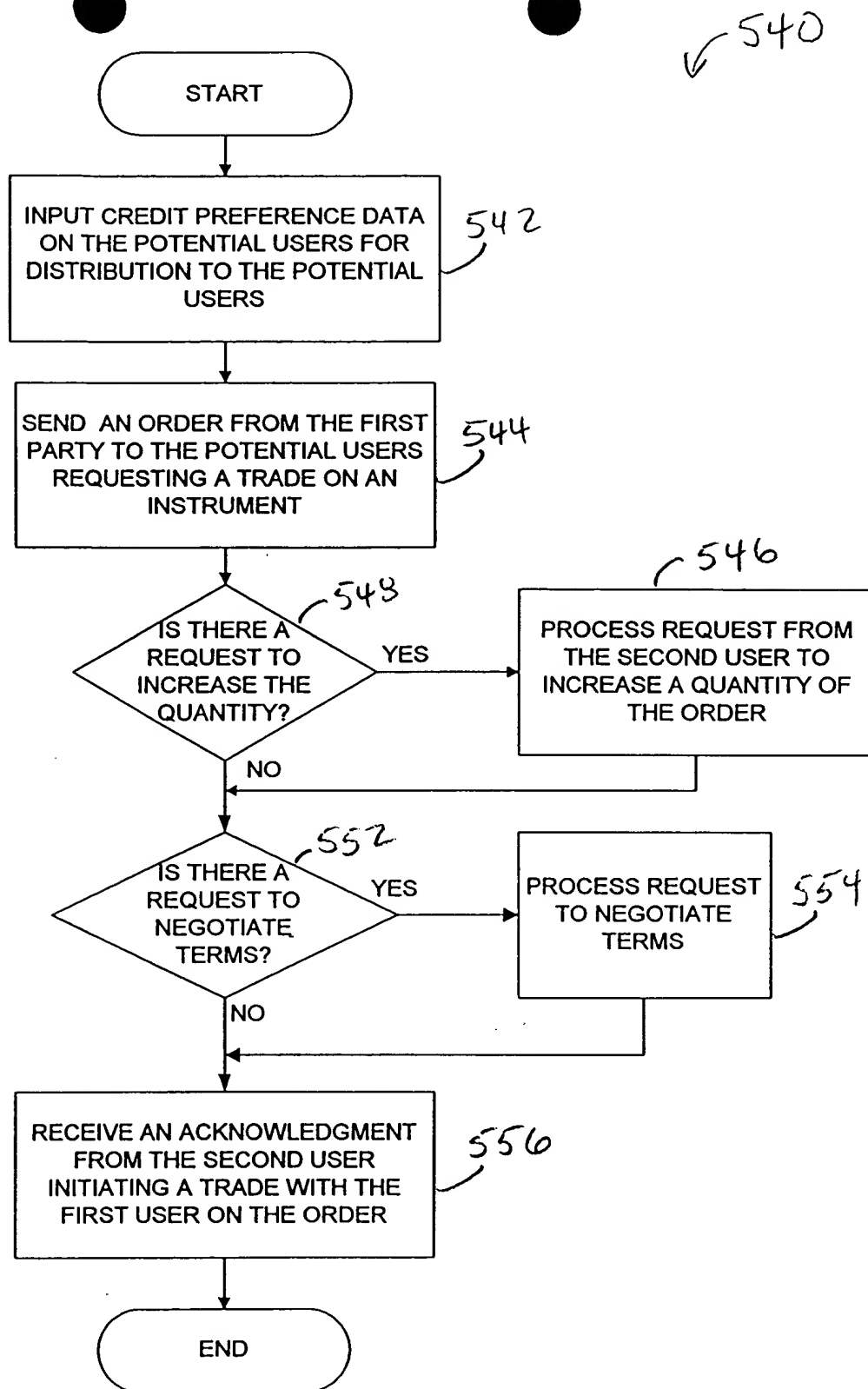


FIG. 27A

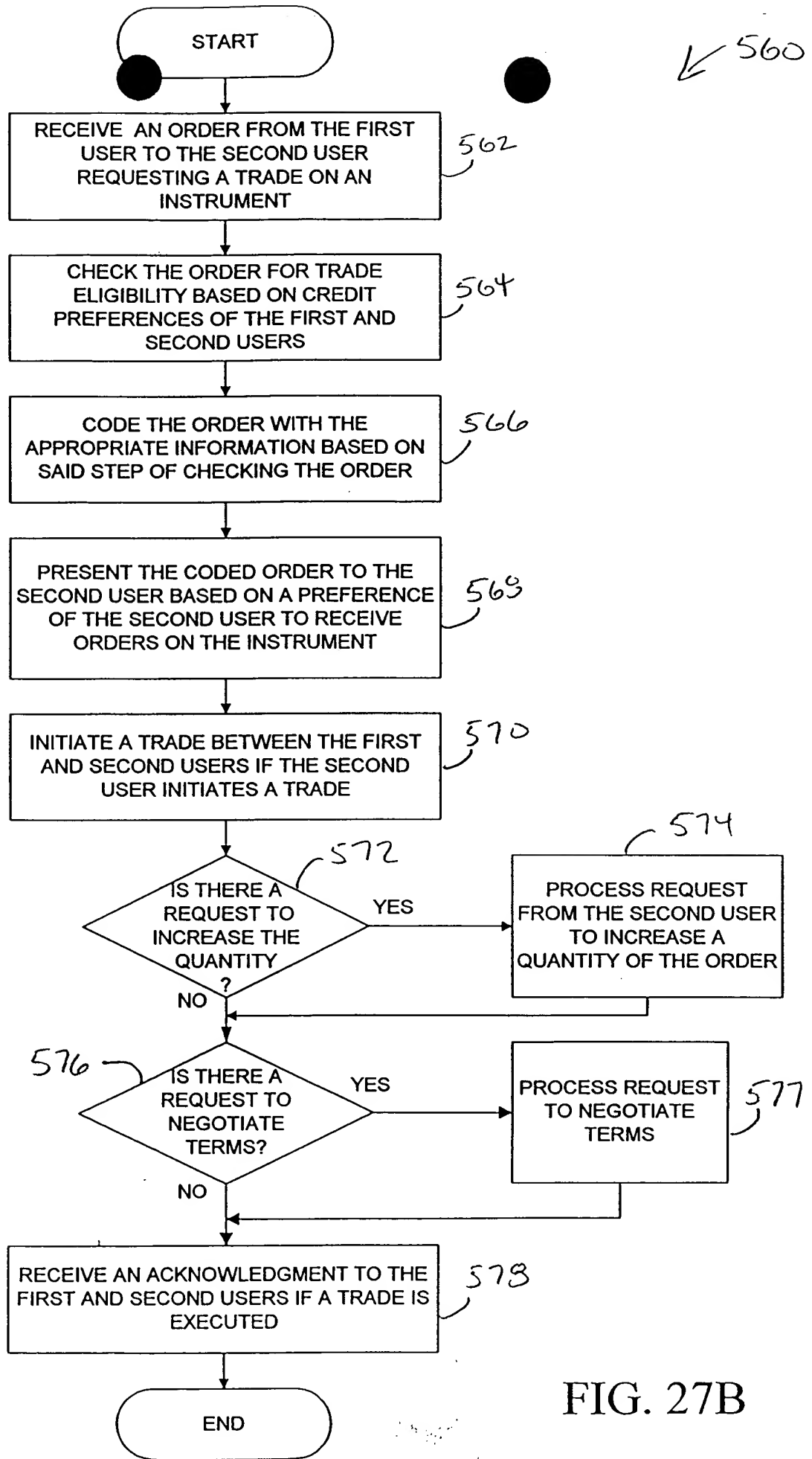


FIG. 27B

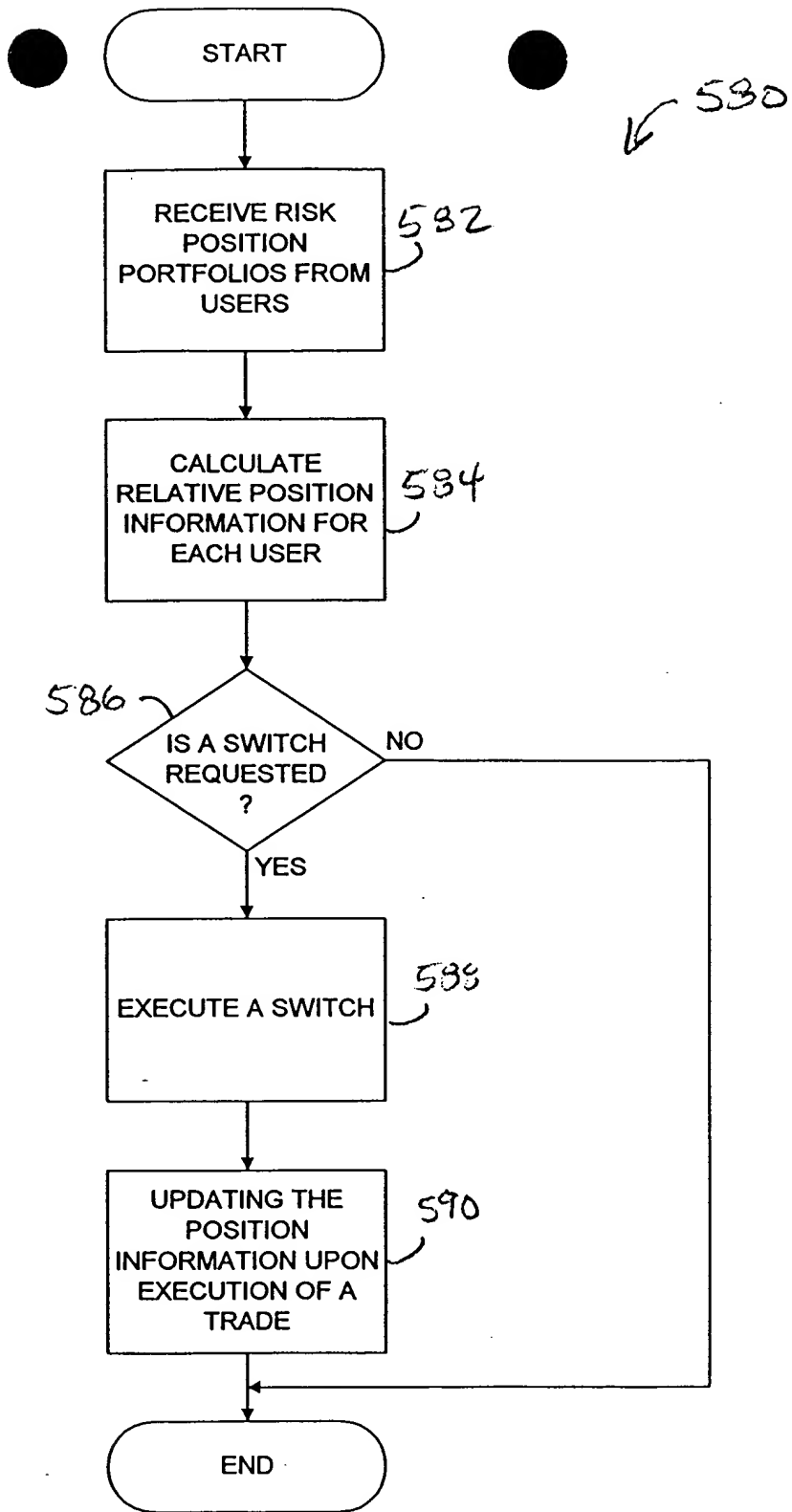


FIG. 28

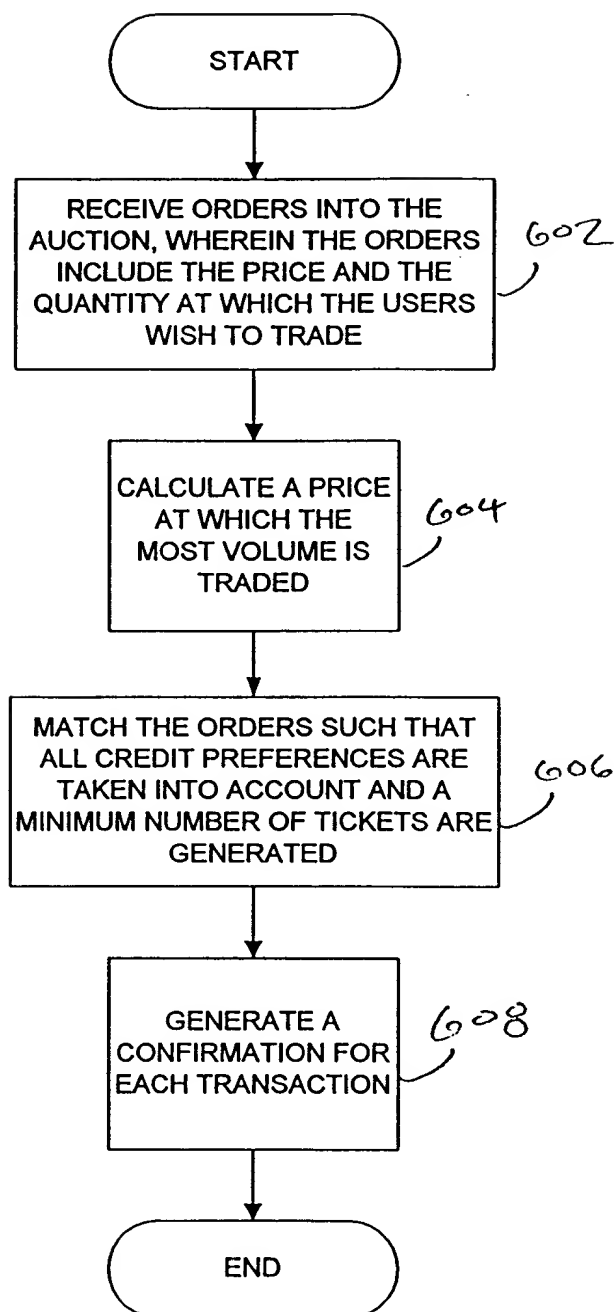


FIG. 29

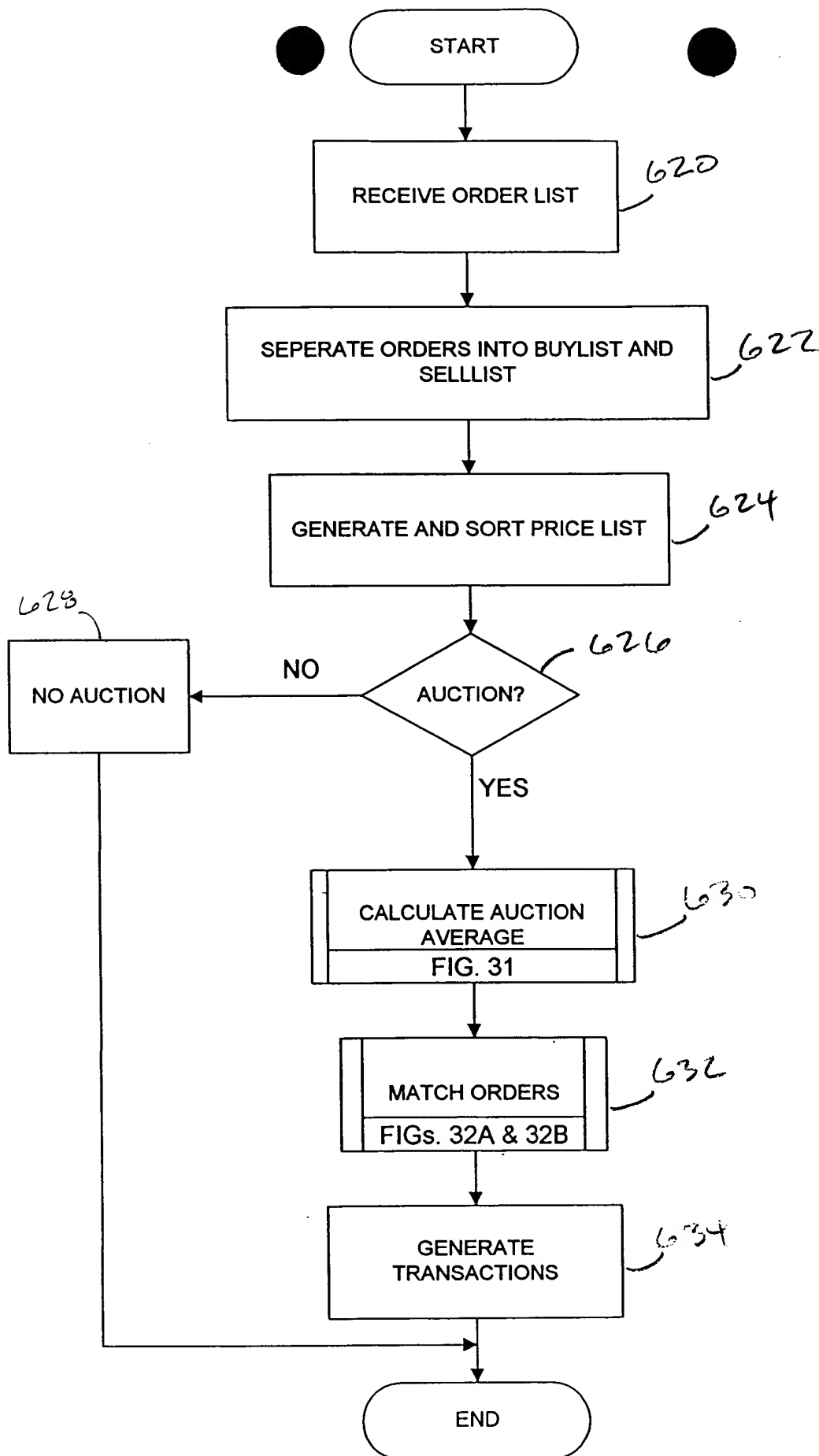


FIG. 30

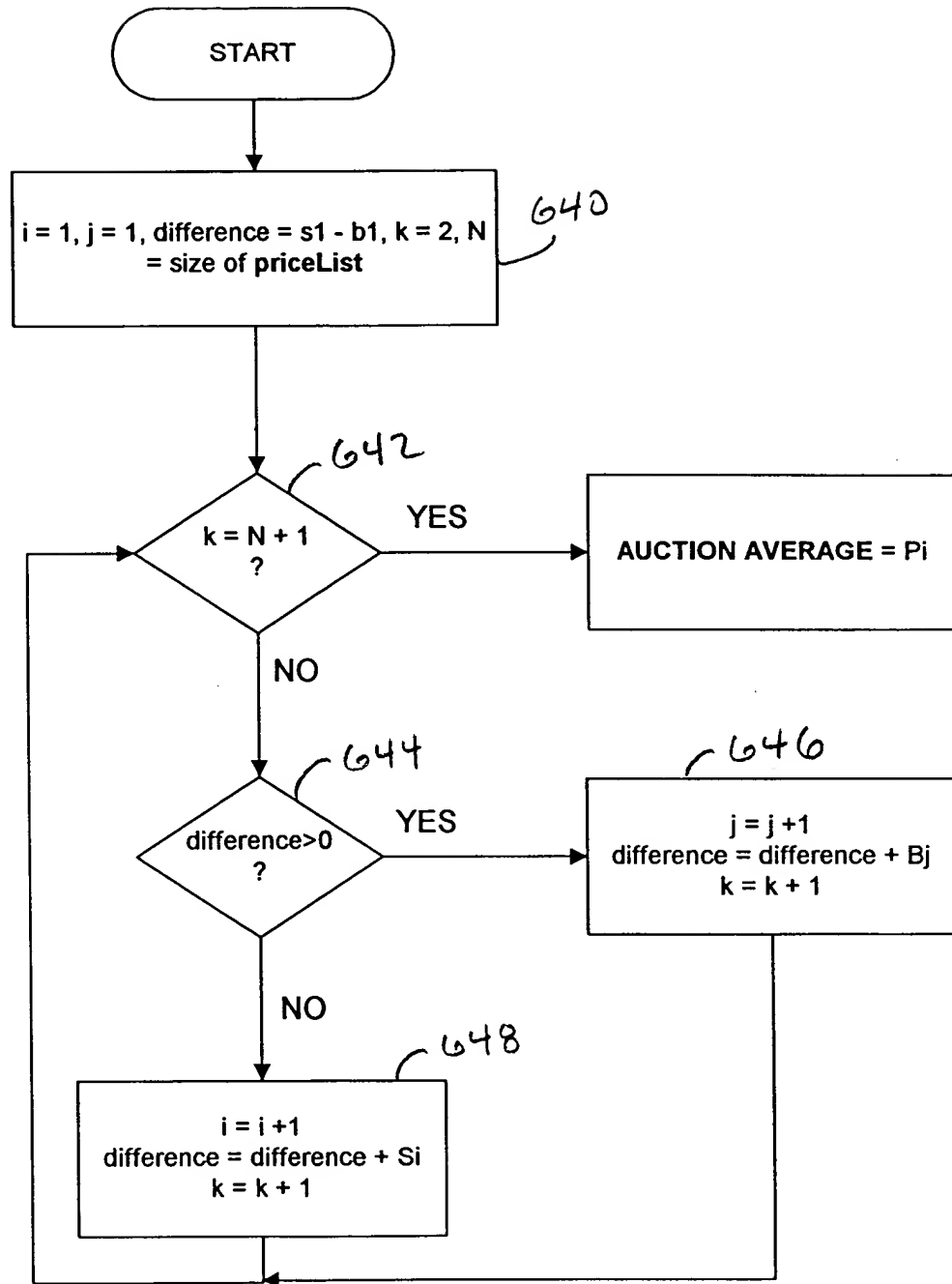


FIG. 31

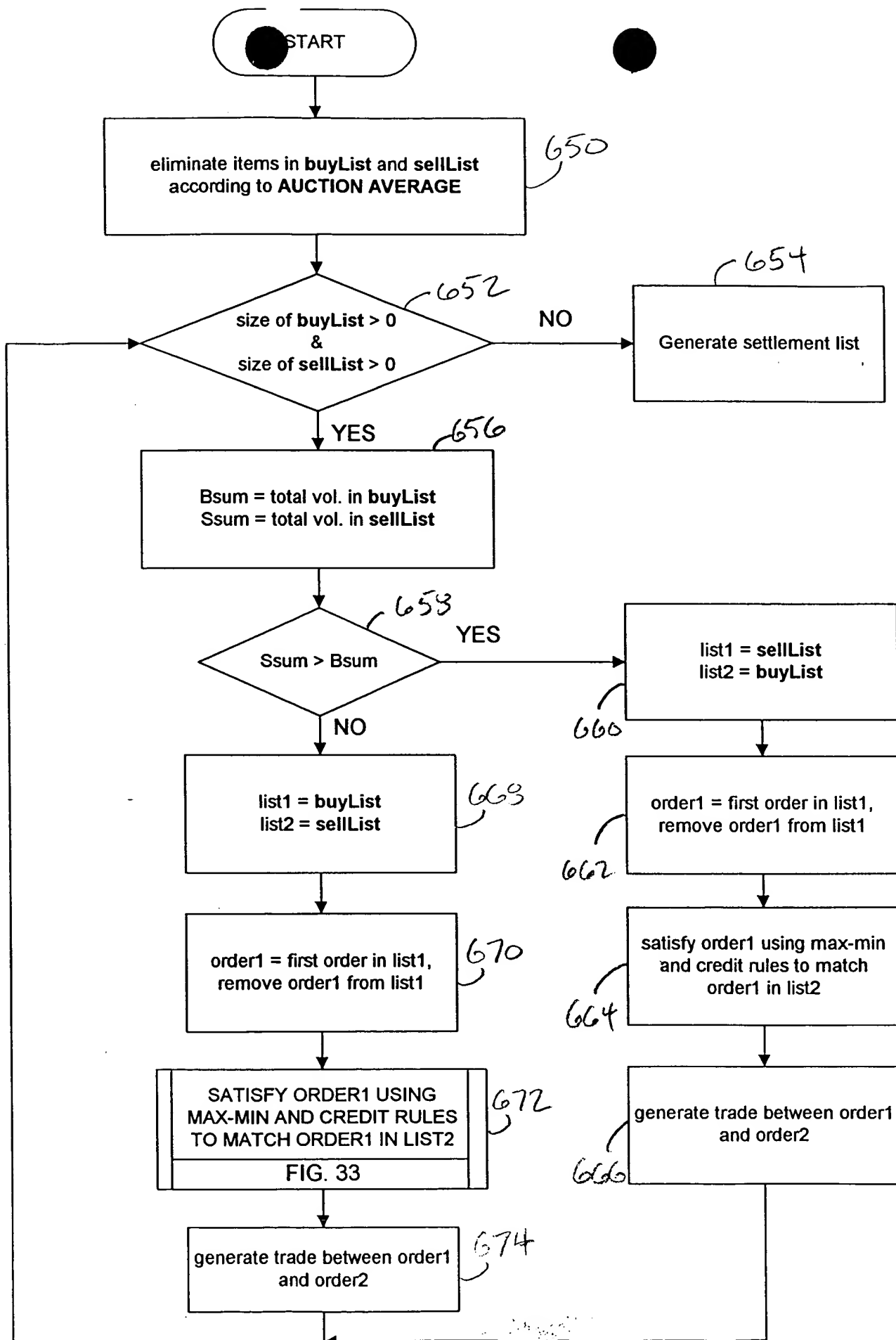


FIG. 32

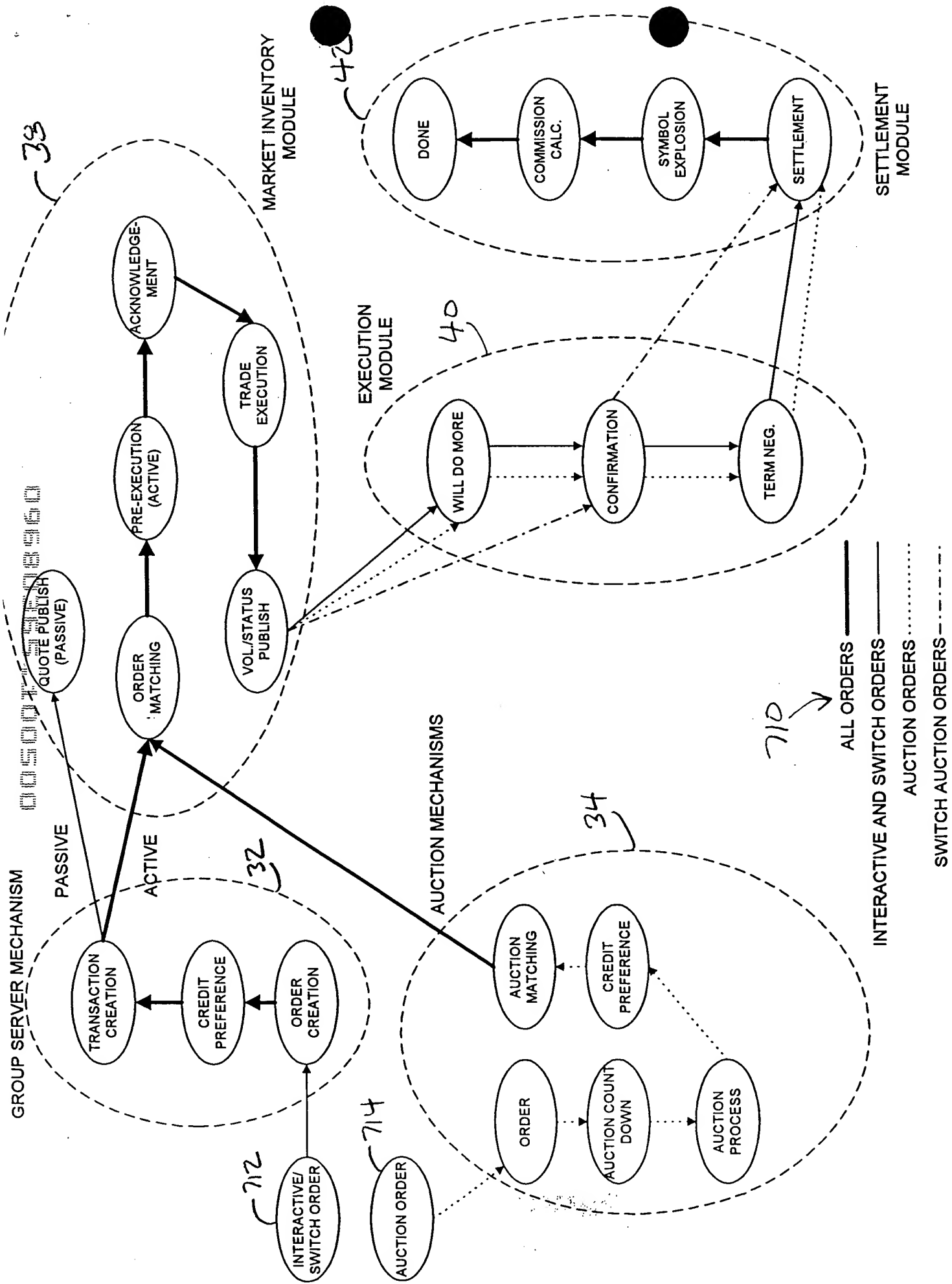


FIG. 34